

Abstract

The invention relates to a system and method for trading financial assets comprising a computer, software executing on the computer for receiving at least one request for buying a specified financial asset and an indication of a specified future time period for buying the specified financial asset, software executing on the computer for receiving at least one offer for selling a specified financial asset and an indication of a specified future time period for selling the specified financial asset, software executing on the computer for automatically matching the at least one request for buying with the at least one offer for selling, and software executing on the computer for automatically computing, after expiration of the specified time period, a volume weighted average price of all shares of the financial asset traded during the time period.